Journal of Econometrics 56 (1993) 447. North-Holland

Index

Ahn, Hyungtaik and Charles F. Manski, Distribution theory for the analysis of binary choice under uncertainty with nonparametric estimation of expectations 291
Arguea, Nestor M. and Cheng Hsiao, Econometric issues of estimating hedonic price functions: With an application to the U.S. market for automobiles 243
Dubin, Jeffrey A. and Douglas Rivers, Experimental estimates of the impact of wage subsidies 219
Durlauf, Steven N., Time series properties of aggregate output fluctuations 39
Engle, Robert F. and David F. Hendry, Testing superexogeneity and invariance in regression models 119
Granger, Clive W.J., *see* T.-H. Lee 269
Hendry, David F., *see* R.F. Engle 119
Hsiao, Cheng and Paul Ruud, Editors' introduction 1
Hsiao, Cheng, *see* N.M. Arguea 243
Iwata, Shigeru, A note on multiple roots of the Tobit log likelihood 441
Koop, Gary and Dale J. Poirier, Bayesian analysis of logit models using natural conjugate priors 323
Laitila, Thomas, A pseudo-R^2 measure for limited and qualitative dependent variable models 341
Lee, K.C., *see* M.H. Pesaran 57
Lee, Tae-Hwy, Halbert White, and Clive W.J. Granger, Testing for neglected nonlinearity in time series models: A comparison of neural network methods and alternative tests 269
Lillard, Lee A., Simultaneous equations for hazards: Marriage duration and fertility timing 189
Manski, Charles F., *see* H. Ahn 291
Maravall, Agustin, Stochastic linear trends: Models and estimators 5
Mehr, Peter, *see* H. Tsurumi 371
Min, Chung-ki and Arnold Zellner, Bayesian and non-Bayesian methods for combining models and forecasts with applications to forecasting international growth rates 89
Pesaran, M.H., R.G. Pierse, and K.C. Lee, Persistence, cointegration, and aggregation: A disaggregated analysis of output fluctuations in the U.S. economy 57
Pierse, R.G., *see* M.H. Pesaran 57
Poirier, Dale J., *see* G. Koop 323
Rilstone, Paul, Calculating the (local) semiparametric efficiency bounds for the generated regressors problem 357
Rivers, Douglas, *see* J.A. Dubin 219
Ruud, Paul, *see* C. Hsiao 1
Ryu, Hang K., Maximum entropy estimation of density and regression functions 397
Tsurumi, Hiroki and Peter Mehr, Exogeneity tests in a truncated structural equation 371
Vuong, Quang H. and Weiren Wang, Minimum chi-square estimation and tests for model selection 141
Wang, Weiren, *see* Q.H. Vuong 141
Weiss, Andrew A., Some aspects of measurement error in a censored regression model 169
White, Halbert, *see* T.-H. Lee 269
Zellner, Arnold, *see* C.-k. Min 89

0304-4076/93/$05.00 © 1993—Elsevier Science Publishers B.V. All rights reserved